



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/05/2015 TO 18/05/2015

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2025	06/08/2015			Bond Future	122.8052	122.8052	122.7052	122.7052	(0.081)	0.0000	0.0000	16
2015/05/18	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2025	06/08/2015	120.99	Call	Bond Future	1,815.1900	1.8152	1,715.2400	1.7152	(5.506)	0	0	0
2015/05/18	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2025	06/08/2015	121.00	Call	Bond Future	1,805.1900	1.8052	1,705.2400	1.7052	(5.537)	0	0	0
2015/05/18	2025	06/08/2015	121.01	Call	Bond Future	1,795.1900	1.7952	1,695.2400	1.6952	(5.568)	0	0	0
2015/05/18	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2025	05/11/2015			Bond Future	124.8239	124.8239	124.7179	124.7179	(0.085)	0.0000	0.0000	0
2015/05/18	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2025	05/11/2015	123.01	Call	Bond Future	1,813.8700	1.8139	1,707.9100	1.7079	(5.842)	0	0	0
2015/05/18	2025	05/11/2015	122.99	Call	Bond Future	1,833.8700	1.8339	1,727.9100	1.7279	(5.778)	0	0	0
2015/05/18	2025	05/11/2015	123.00	Call	Bond Future	1,823.8700	1.8239	1,717.9100	1.7179	(5.810)	0	0	0
2015/05/18	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2030	06/08/2015			Bond Future	8.4473	96.5606	8.5444	95.7837	1.149	0.0000	0.0000	9,690
2015/05/18	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2030	06/08/2015	7.74	Put	Bond Future	5,935.1700	5.9352	6,712.0200	6.7120	13.089	0	0	0
2015/05/18	2030	06/08/2015	7.76	Put	Bond Future	5,760.4300	5.7604	6,537.2800	6.5373	13.486	0	0	0
2015/05/18	2030	06/08/2015	7.75	Put	Bond Future	5,847.7500	5.8477	6,624.6000	6.6246	13.285	0	0	0
2015/05/18	2030	05/11/2015	8.50	Call	Bond Future	34.3500	0.0344	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	2030	05/11/2015			Bond Future	8.4957	98.1492	8.5962	97.3561	1.183	0.0000	0.0000	0
2015/05/18	2030	05/11/2015	8.51	Call	Bond Future	113.6200	0.1136	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	2030	05/11/2015	8.49	Put	Bond Future	45.0100	0.0450	838.0800	0.8381	1761.986	0	0	0
2015/05/18	2030	05/11/2015	8.51	Put	Bond Future	0.0000	0.0000	679.4500	0.6794	100.000	0	0	0
2015/05/18	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2030	05/11/2015	8.50	Put	Bond Future	0.0000	0.0000	758.7200	0.7587	100.000	0	0	0
2015/05/18	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2032	06/08/2015			Bond Future	8.5388	100.4631	8.6358	99.6309	1.136	0.0000	0.0000	1,585
2015/05/18	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2032	06/08/2015	8.50	Put	Bond Future	335.8100	0.3358	1,168.0600	1.1681	247.834	0	0	0
2015/05/18	2032	06/08/2015	8.49	Put	Bond Future	422.6500	0.4227	1,254.9000	1.2549	196.912	0	0	0
2015/05/18	2032	06/08/2015	8.51	Put	Bond Future	249.0800	0.2491	1,081.3300	1.0813	334.130	0	0	0
2015/05/18	2032	05/11/2015			Bond Future	8.5888	97.9592	8.6890	97.1097	1.168	0.0000	0.0000	0
2015/05/18	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2032	05/11/2015	7.99	Put	Bond Future	5,303.8900	5.3039	6,153.3000	6.1533	16.015	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	2032	05/11/2015	8.01	Put	Bond Future	5,120.0500	5.1200	5,969.4600	5.9695	16.590	0	0	0
2015/05/18	2032	05/11/2015	8.00	Put	Bond Future	5,211.9100	5.2119	6,061.3200	6.0613	16.297	0	0	0
2015/05/18	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2032	04/02/2016			Bond Future	8.6359	99.6311	8.7393	98.7668	1.197	0.0000	0.0000	0
2015/05/18	2032	04/02/2016	8.69	Put	Bond Future	0.0000	0.0000	410.5700	0.4106	100.000	0	0	0
2015/05/18	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	243.6300	0.2436	100.000	0	0	0
2015/05/18	2032	04/02/2016	8.70	Put	Bond Future	0.0000	0.0000	327.0500	0.3270	100.000	0	0	0
2015/05/18	2032	04/02/2016	8.71	Call	Bond Future	620.6900	0.6207	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	2032	04/02/2016	8.69	Call	Bond Future	453.7500	0.4538	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	2032	04/02/2016	8.70	Call	Bond Future	537.2700	0.5373	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	2037	06/08/2015			Bond Future	8.6536	98.7847	8.7556	97.8160	1.179	0.0000	0.0000	33,279
2015/05/18	2037	06/08/2015	8.75	Call	Bond Future	915.7400	0.9157	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	147.3500	0.1473	100.000	0	0	0
2015/05/18	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	52.9800	0.0530	100.000	0	0	0
2015/05/18	2037	06/08/2015	8.76	Call	Bond Future	1,009.9700	1.0100	41.2500	0.0413	(95.916)	0	0	0
2015/05/18	2037	06/08/2015	8.74	Call	Bond Future	821.3700	0.8214	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	2037	05/11/2015	7.99	Put	Bond Future	7,097.9400	7.0979	8,086.1400	8.0861	13.922	0	0	0
2015/05/18	2037	05/11/2015	8.01	Put	Bond Future	6,887.3500	6.8874	7,875.5500	7.8755	14.348	0	0	0
2015/05/18	2037	05/11/2015			Bond Future	8.7002	100.4101	8.8054	99.4219	1.209	0.0000	0.0000	0
2015/05/18	2037	05/11/2015	8.00	Put	Bond Future	6,992.5600	6.9926	7,980.7600	7.9808	14.132	0	0	0
2015/05/18	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2037	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	962.1000	0.9621	100.000	0	0	0
2015/05/18	2037	04/02/2016			Bond Future	8.7454	97.8661	8.8536	96.8607	1.238	0.0000	0.0000	0
2015/05/18	2037	04/02/2016	8.75	Call	Bond Future	43.3300	0.0433	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	2037	04/02/2016	8.76	Call	Bond Future	136.8200	0.1368	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	2037	04/02/2016	8.74	Put	Bond Future	50.2900	0.0503	1,055.7200	1.0557	1999.264	0	0	0
2015/05/18	2037	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	868.6100	0.8686	100.000	0	0	0
2015/05/18	2038	06/08/2015	128.01	Call	Bond Future	1,759.6800	1.7597	1,534.9400	1.5349	(12.772)	0	0	0
2015/05/18	2038	06/08/2015			Bond Future	129.7697	129.7697	129.5449	129.5449	(0.173)	0.0000	0.0000	3,355
2015/05/18	2038	06/08/2015	127.99	Call	Bond Future	1,779.6800	1.7797	1,554.9400	1.5549	(12.628)	0	0	0
2015/05/18	2038	06/08/2015	128.00	Call	Bond Future	1,769.6800	1.7697	1,544.9400	1.5449	(12.699)	0	0	0
2015/05/18	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2038	05/11/2015			Bond Future	131.9030	131.9030	131.6698	131.6698	(0.177)	0.0000	0.0000	0
2015/05/18	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2038	05/11/2015	133.99	Put	Bond Future	2,087.0200	2.0870	2,320.2500	2.3203	11.175	0	0	0
2015/05/18	2038	05/11/2015	134.01	Put	Bond Future	2,107.0200	2.1070	2,340.2500	2.3403	11.069	0	0	0
2015/05/18	2038	05/11/2015	134.00	Put	Bond Future	2,097.0200	2.0970	2,330.2500	2.3303	11.122	0	0	0
2015/05/18	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	2044	06/08/2015	8.76	Call	Bond Future	461.3100	0.4613	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	2044	06/08/2015			Bond Future	8.7159	100.6367	8.8127	99.6292	1.111	0.0000	0.0000	10,733
2015/05/18	2044	06/08/2015	8.74	Call	Bond Future	252.6900	0.2527	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	2044	06/08/2015	8.75	Call	Bond Future	357.0900	0.3571	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	754.8300	0.7548	100.000	0	0	0
2015/05/18	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	546.2100	0.5462	100.000	0	0	0
2015/05/18	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	650.4300	0.6504	100.000	0	0	0
2015/05/18	2044	05/11/2015			Bond Future	8.7605	102.2926	8.8603	101.2648	1.139	0.0000	0.0000	0
2015/05/18	2044	05/11/2015	8.24	Put	Bond Future	5,666.4400	5.6664	6,694.2000	6.6942	18.138	0	0	0
2015/05/18	2044	05/11/2015	8.26	Put	Bond Future	5,438.8800	5.4389	6,466.6400	6.4666	18.897	0	0	0
2015/05/18	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2044	05/11/2015	8.25	Put	Bond Future	5,552.5500	5.5525	6,580.3100	6.5803	18.510	0	0	0
2015/05/18	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2044	04/02/2016			Bond Future	8.8038	99.6556	8.9063	98.6099	1.165	0.0000	0.0000	0
2015/05/18	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2044	04/02/2016	9.01	Call	Bond Future	2,084.2500	2.0843	1,038.5100	1.0385	(50.173)	0	0	0
2015/05/18	2044	04/02/2016	8.99	Call	Bond Future	1,885.3300	1.8853	839.5900	0.8396	(55.467)	0	0	0
2015/05/18	2044	04/02/2016	9.00	Call	Bond Future	1,984.8800	1.9849	939.1400	0.9391	(52.685)	0	0	0
2015/05/18	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2046	06/08/2015			Bond Future	131.2306	131.2306	131.2410	131.2410	0.008	0.0000	0.0000	5,722
2015/05/18	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2046	06/08/2015	129.01	Call	Bond Future	2,220.6000	2.2206	2,231.0100	2.2310	0.469	0	0	0
2015/05/18	2046	06/08/2015	128.99	Call	Bond Future	2,240.6000	2.2406	2,251.0100	2.2510	0.465	0	0	0
2015/05/18	2046	06/08/2015	129.00	Call	Bond Future	2,230.6000	2.2306	2,241.0100	2.2410	0.467	0	0	0
2015/05/18	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2046	05/11/2015			Bond Future	131.9893	131.9893	131.9954	131.9954	0.005	0.0000	0.0000	0
2015/05/18	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2046	05/11/2015	132.99	Put	Bond Future	1,000.7200	1.0007	994.6200	0.9946	(0.610)	0	0	0
2015/05/18	2046	05/11/2015	133.01	Put	Bond Future	1,020.7200	1.0207	1,014.6200	1.0146	(0.598)	0	0	0
2015/05/18	2046	05/11/2015	133.00	Put	Bond Future	1,010.7200	1.0107	1,004.6200	1.0046	(0.604)	0	0	0
2015/05/18	2050	06/08/2015			Bond Future	141.9311	141.9311	140.8875	140.8875	(0.735)	0.0000	0.0000	3,773
2015/05/18	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2050	06/08/2015	137.01	Call	Bond Future	4,921.0800	4.9211	3,877.4500	3.8775	(21.207)	0	0	0
2015/05/18	2050	06/08/2015	136.99	Call	Bond Future	4,941.0800	4.9411	3,897.4500	3.8975	(21.121)	0	0	0
2015/05/18	2050	06/08/2015	137.00	Call	Bond Future	4,931.0800	4.9311	3,887.4500	3.8875	(21.164)	0	0	0
2015/05/18	2050	05/11/2015			Bond Future	144.2641	144.2641	143.1981	143.1981	(0.739)	0.0000	0.0000	0
2015/05/18	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2050	05/11/2015	144.99	Put	Bond Future	725.9200	0.7259	1,791.9500	1.7919	146.852	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	2050	05/11/2015	145.01	Put	Bond Future	745.9200	0.7459	1,811.9500	1.8119	142.915	0	0	0
2015/05/18	2050	05/11/2015	145.00	Put	Bond Future	735.9200	0.7359	1,801.9500	1.8019	144.857	0	0	0
2015/05/18	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	AL37	06/08/2015			Index Future	462.9620	462.9620	461.2310	461.2310	(0.374)	0.0000	0.0000	124
2015/05/18	AL37	05/11/2015			Index Future	470.6480	470.6480	468.8660	468.8660	(0.379)	0.0000	0.0000	0
2015/05/18	AL7T	06/08/2015			Index Future	548.9930	548.9930	545.5000	545.5000	(0.636)	0.0000	0.0000	3
2015/05/18	AL7T	05/11/2015			Index Future	558.1080	558.1080	554.5310	554.5310	(0.641)	0.0000	0.0000	0
2015/05/18	ALBI	06/08/2015			Index Future	501.1600	501.1600	497.8960	497.8960	(0.651)	0.0000	0.0000	510
2015/05/18	ALBI	05/11/2015			Index Future	509.4800	509.4800	506.1380	506.1380	(0.656)	0.0000	0.0000	103
2015/05/18	ALBI	04/02/2016			Index Future	518.1680	518.1680	514.7640	514.7640	(0.657)	0.0000	0.0000	0
2015/05/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/18	EL28	06/08/2015	125.00	Call	Bond Future	2,291.2900	2.2913	2,302.1800	2.3022	0.475	0	0	0
2015/05/18	EL28	06/08/2015			Bond Future	127.2913	127.2913	127.3022	127.3022	0.009	0.0000	0.0000	0
2015/05/18	EL28	06/08/2015	125.01	Call	Bond Future	2,281.2900	2.2813	2,292.1800	2.2922	0.477	0	0	0
2015/05/18	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	EL28	06/08/2015	124.99	Call	Bond Future	2,301.2900	2.3013	2,312.1800	2.3122	0.473	0	0	0
2015/05/18	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	EL28	05/11/2015			Bond Future	127.8445	127.8445	127.8511	127.8511	0.005	0.0000	0.0000	0
2015/05/18	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	EL28	05/11/2015	126.99	Call	Bond Future	854.5000	0.8545	861.0700	0.8611	0.769	0	0	0
2015/05/18	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	EL28	05/11/2015	127.00	Call	Bond Future	844.5000	0.8445	851.0700	0.8511	0.778	0	0	0
2015/05/18	EL28	05/11/2015	127.01	Call	Bond Future	834.5000	0.8345	841.0700	0.8411	0.787	0	0	0
2015/05/18	ES33	06/08/2015			Bond Future	9.6089	85.1139	9.7057	84.4090	1.007	0.0000	0.0000	6,396
2015/05/18	ES33	06/08/2015	9.59	Put	Bond Future	138.5900	0.1386	843.5300	0.8435	508.651	0	0	0
2015/05/18	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	696.7300	0.6967	100.000	0	0	0
2015/05/18	ES33	06/08/2015	9.60	Put	Bond Future	65.1400	0.0651	770.0800	0.7701	1082.192	0	0	0
2015/05/18	ES33	06/08/2015	9.61	Call	Bond Future	8.2100	0.0082	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	ES33	05/11/2015	9.00	Put	Bond Future	5,207.8100	5.2078	5,927.3600	5.9274	13.817	0	0	0
2015/05/18	ES33	05/11/2015			Bond Future	9.6878	82.7256	9.7881	82.0060	1.035	0.0000	0.0000	0
2015/05/18	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	ES33	05/11/2015	8.99	Put	Bond Future	5,287.1400	5.2871	6,006.6900	6.0067	13.609	0	0	0
2015/05/18	ES33	05/11/2015	9.01	Put	Bond Future	5,128.5800	5.1286	5,848.1300	5.8481	14.030	0	0	0
2015/05/18	ES33	04/02/2016	10.01	Call	Bond Future	1,702.0000	1.7020	969.7900	0.9698	(43.021)	0	0	0
2015/05/18	ES33	04/02/2016			Bond Future	9.7672	84.1375	9.8707	83.4053	1.060	0.0000	0.0000	0
2015/05/18	ES33	04/02/2016	9.99	Call	Bond Future	1,563.8700	1.5639	831.6600	0.8317	(46.820)	0	0	0
2015/05/18	ES33	04/02/2016	10.00	Call	Bond Future	1,632.9800	1.6330	900.7700	0.9008	(44.839)	0	0	0
2015/05/18	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	GOVI	06/08/2015			GOVI	497.2790	497.2790	494.2400	494.2400	(0.611)	0.0000	0.0000	454
2015/05/18	GOVI	06/08/2015	499.99	Put	GOVI	27,110.0000	2.7110	57,500.0000	5.7500	112.099	0	0	0
2015/05/18	GOVI	06/08/2015	500.01	Put	GOVI	27,310.0000	2.7310	57,700.0000	5.7700	111.278	0	0	0
2015/05/18	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	GOVI	06/08/2015	500.00	Put	GOVI	27,210.0000	2.7210	57,600.0000	5.7600	111.687	0	0	0
2015/05/18	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	GOVI	05/11/2015			GOVI	505.5340	505.5340	502.4220	502.4220	(0.616)	0.0000	0.0000	27

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	GOVI	05/11/2015	529.99	Put	GOVI	244,560.0000	24.4560	275,680.0000	27.5680	12.725	0	0	0
2015/05/18	GOVI	05/11/2015	530.01	Put	GOVI	244,760.0000	24.4760	275,880.0000	27.5880	12.714	0	0	0
2015/05/18	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	GOVI	05/11/2015	530.00	Put	GOVI	244,660.0000	24.4660	275,780.0000	27.5780	12.720	0	0	0
2015/05/18	GOVI	04/02/2016	512.01	Call	GOVI	21,450.0000	2.1450	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	GOVI	04/02/2016			GOVI	514.1550	514.1550	510.9850	510.9850	(0.617)	0.0000	0.0000	0
2015/05/18	GOVI	04/02/2016	511.99	Call	GOVI	21,650.0000	2.1650	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	GOVI	04/02/2016	512.00	Call	GOVI	21,550.0000	2.1550	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	GOVI	04/02/2016	511.99	Put	GOVI	0.0000	0.0000	10,050.0000	1.0050	100.000	0	0	0
2015/05/18	GOVI	04/02/2016	512.01	Put	GOVI	0.0000	0.0000	10,250.0000	1.0250	100.000	0	0	0
2015/05/18	GOVI	04/02/2016	512.00	Put	GOVI	0.0000	0.0000	10,150.0000	1.0150	100.000	0	0	0
2015/05/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/18	IGOV	06/08/2015			Index Future	233.6820	233.6820	233.3380	233.3380	(0.147)	0.0000	0.0000	1,080
2015/05/18	IGOV	05/11/2015			Index Future	237.5620	237.5620	237.2010	237.2010	(0.152)	0.0000	0.0000	17
2015/05/18	IGOV	04/02/2016			Index Future	241.6130	241.6130	241.2430	241.2430	(0.153)	0.0000	0.0000	0
2015/05/18	ILBI	06/08/2015			Index Future	633.4420	633.4420	632.4250	632.4250	(0.161)	0.0000	0.0000	159
2015/05/18	ILBI	05/11/2015			Index Future	643.9360	643.9360	642.8920	642.8920	(0.162)	0.0000	0.0000	0
2015/05/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/18	JBAF	20/05/2015			Jibar Tradeable Future	6.1600	93.8400	6.1400	93.8600	(0.325)	0.0000	0.0000	0
2015/05/18	JBAF	17/06/2015			Jibar Tradeable Future	6.2400	93.7600	6.2500	93.7500	0.160	0.0000	0.0000	7,500
2015/05/18	JBAF	15/07/2015			Jibar Tradeable Future	6.2800	93.7200	6.2900	93.7100	0.159	0.0000	0.0000	0
2015/05/18	JBAF	19/08/2015			Jibar Tradeable Future	6.4100	93.5900	6.4200	93.5800	0.156	0.0000	0.0000	0
2015/05/18	JBAF	16/09/2015			Jibar Tradeable Future	6.4500	93.5500	6.4600	93.5400	0.155	0.0000	0.0000	0
2015/05/18	JBAF	21/10/2015			Jibar Tradeable Future	6.5900	93.4100	6.6000	93.4000	0.152	0.0000	0.0000	0
2015/05/18	JBAF	15/12/2015			Jibar Tradeable Future	6.7700	93.2300	6.7800	93.2200	0.148	0.0000	0.0000	0
2015/05/18	JBAF	16/03/2016			Jibar Tradeable Future	7.0000	93.0000	7.0100	92.9900	0.143	0.0000	0.0000	0
2015/05/18	JBAF	15/06/2016			Jibar Tradeable Future	7.2000	92.8000	7.2100	92.7900	0.139	0.0000	0.0000	0
2015/05/18	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.4100	92.5900	0.135	0.0000	0.0000	0
2015/05/18	JBAF	21/12/2016			Jibar Tradeable Future	7.5400	92.4600	7.5500	92.4500	0.133	0.0000	0.0000	0
2015/05/18	JBAF	15/03/2017			Jibar Tradeable Future	7.6800	92.3200	7.6900	92.3100	0.130	0.0000	0.0000	0
2015/05/18	R023	06/08/2015	8.24	Call	Bond Future	2,931.5200	2.9315	2,487.3100	2.4873	(15.153)	0	0	0
2015/05/18	R023	06/08/2015	9.07	Put	Bond Future	45.8800	0.0459	60.9100	0.0609	32.759	0	0	911

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	R023	06/08/2015			Bond Future	7.8064		103.1507	7.9098	102.5722	1.325	0.0000	0.0000	10,246
2015/05/18	R023	06/08/2015	8.26	Put	Bond Future	507.7900		0.5078	636.7200	0.6367	25.390	0	0	0
2015/05/18	R023	06/08/2015	9.07	Call	Bond Future	6,834.9700		6.8350	6,271.5000	6.2715	(8.244)	0	0	0
2015/05/18	R023	06/08/2015	8.25	Put	Bond Future	520.5700		0.5206	652.1700	0.6522	25.280	0	0	0
2015/05/18	R023	06/08/2015	8.24	Put	Bond Future	533.6300		0.5336	667.9200	0.6679	25.165	0	0	0
2015/05/18	R023	06/08/2015	8.25	Call	Bond Future	2,972.9100		2.9729	2,526.0100	2.5260	(15.032)	0	0	0
2015/05/18	R023	06/08/2015	8.26	Call	Bond Future	3,014.5300		3.0145	2,564.9600	2.5650	(14.913)	0	0	0
2015/05/18	R023	05/11/2015			Bond Future	7.8559		100.9221	7.9646	100.3306	1.384	0.0000	0.0000	0
2015/05/18	R023	05/11/2015	7.99	Put	Bond Future	1,691.0100		1.6910	1,943.2600	1.9433	14.917	0	0	0
2015/05/18	R023	05/11/2015	8.01	Put	Bond Future	1,644.0900		1.6441	1,891.3700	1.8914	15.041	0	0	0
2015/05/18	R023	05/11/2015	7.99	Call	Bond Future	2,420.0100		2.4200	2,080.7100	2.0807	(14.021)	0	0	0
2015/05/18	R023	05/11/2015	8.00	Put	Bond Future	1,667.4300		1.6674	1,917.1900	1.9172	14.979	0	0	0
2015/05/18	R023	05/11/2015	8.00	Call	Bond Future	2,450.5200		2.4505	2,108.7300	2.1087	(13.948)	0	0	0
2015/05/18	R023	05/11/2015	8.01	Call	Bond Future	2,481.2400		2.4812	2,136.9700	2.1370	(13.875)	0	0	0
2015/05/18	R023	04/02/2016	8.01	Put	Bond Future	2,178.7700		2.1788	2,448.5300	2.4485	12.381	0	0	0
2015/05/18	R023	04/02/2016			Bond Future	7.9033		102.6443	8.0173	102.0421	1.442	0.0000	0.0000	0
2015/05/18	R023	04/02/2016	8.00	Put	Bond Future	2,202.8500		2.2028	2,474.6700	2.4747	12.339	0	0	0
2015/05/18	R023	04/02/2016	8.01	Call	Bond Future	2,742.4400		2.7424	2,410.0600	2.4101	(12.120)	0	0	0
2015/05/18	R023	04/02/2016	7.99	Call	Bond Future	2,685.4500		2.6855	2,357.1900	2.3572	(12.224)	0	0	0
2015/05/18	R023	04/02/2016	8.00	Call	Bond Future	2,713.8600		2.7139	2,383.5400	2.3835	(12.172)	0	0	0
2015/05/18	R023	04/02/2016	7.99	Put	Bond Future	2,227.1400		2.2271	2,501.0200	2.5010	12.297	0	0	0
2015/05/18	R186	06/08/2015	7.65	Call	Bond Future	954.8100		0.9548	700.3000	0.7003	(26.656)	0	0	75
2015/05/18	R186	06/08/2015	8.00	Put	Bond Future	2,201.9100		2.2019	2,611.6100	2.6116	18.607	0	0	0
2015/05/18	R186	06/08/2015	8.90	Put	Bond Future	261.2900		0.2613	333.3300	0.3333	27.571	0	0	5,350
2015/05/18	R186	06/08/2015			Bond Future	8.0130		119.7920	8.1157	118.9471	1.282	8.0732	8.0732	40,878
2015/05/18	R186	06/08/2015	8.50	Call	Bond Future	4,677.1500		4.6771	4,011.2200	4.0112	(14.238)	0	0	0
2015/05/18	R186	06/08/2015	8.55	Put	Bond Future	657.7300		0.6577	819.3200	0.8193	24.568	0	0	4,229
2015/05/18	R186	06/08/2015	8.01	Call	Bond Future	2,135.1700		2.1352	1,694.6800	1.6947	(20.630)	0	0	0
2015/05/18	R186	06/08/2015	8.00	Call	Bond Future	2,094.0400		2.0940	1,658.8300	1.6588	(20.783)	0	0	0
2015/05/18	R186	06/08/2015	7.75	Call	Bond Future	1,221.8700		1.2219	917.9600	0.9180	(24.873)	0	0	1,000
2015/05/18	R186	06/08/2015	7.99	Call	Bond Future	2,053.3800		2.0534	1,623.4600	1.6235	(20.937)	0	0	0
2015/05/18	R186	06/08/2015	8.46	Put	Bond Future	818.1200		0.8181	1,011.8900	1.0119	23.685	0	0	75
2015/05/18	R186	06/08/2015	8.05	Call	Bond Future	2,303.8900		2.3039	1,842.3900	1.8424	(20.031)	0	0	75
2015/05/18	R186	06/08/2015	8.45	Call	Bond Future	4,376.2400		4.3762	3,728.9200	3.7289	(14.792)	0	0	0
2015/05/18	R186	06/08/2015	7.65	Put	Bond Future	4,008.7700		4.0088	4,599.1700	4.5992	14.728	0	0	0
2015/05/18	R186	06/08/2015	8.50	Put	Bond Future	743.1100		0.7431	922.0900	0.9221	24.085	0	0	5,229
2015/05/18	R186	06/08/2015	8.55	Call	Bond Future	4,985.5200		4.9855	4,302.2000	4.3022	(13.706)	0	0	0
2015/05/18	R186	06/08/2015	7.75	Put	Bond Future	3,424.0100		3.4240	3,965.0100	3.9650	15.800	0	0	0
2015/05/18	R186	06/08/2015	7.99	Put	Bond Future	2,244.0600		2.2441	2,659.0500	2.6590	18.493	0	0	0
2015/05/18	R186	06/08/2015	8.05	Put	Bond Future	1,998.8700		1.9989	2,382.2800	2.3823	19.181	0	0	0
2015/05/18	R186	06/08/2015	8.46	Call	Bond Future	4,435.8200		4.4358	3,784.6800	3.7847	(14.679)	0	0	0
2015/05/18	R186	06/08/2015	8.90	Call	Bond Future	7,293.7900		7.2938	6,520.9200	6.5209	(10.596)	0	0	0
2015/05/18	R186	06/08/2015	8.45	Put	Bond Future	837.8100		0.8378	1,035.4000	1.0354	23.584	0	0	4,229
2015/05/18	R186	06/08/2015	8.01	Put	Bond Future	2,160.3000		2.1603	2,564.7200	2.5647	18.721	0	0	0
2015/05/18	R186	05/11/2015	8.45	Call	Bond Future	4,907.9100		4.9079	4,323.6200	4.3236	(11.905)	0	0	0
2015/05/18	R186	05/11/2015	8.24	Call	Bond Future	3,887.0900		3.8871	3,372.4900	3.3725	(13.239)	0	0	0
2015/05/18	R186	05/11/2015	8.25	Put	Bond Future	2,392.6300		2.3926	2,737.6000	2.7376	14.418	0	0	8,690

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	R186	05/11/2015			Bond Future	8.0583	121.7616	8.1653	120.8986	1.328	0.0000	0.0000	500
2015/05/18	R186	05/11/2015	9.00	Put	Bond Future	740.2500	0.7403	877.2500	0.8772	18.507	0	0	2,600
2015/05/18	R186	05/11/2015	8.35	Put	Bond Future	2,074.7100	2.0747	2,385.7900	2.3858	14.994	0	0	9,370
2015/05/18	R186	05/11/2015	8.24	Put	Bond Future	2,426.3900	2.4264	2,774.8200	2.7748	14.360	0	0	0
2015/05/18	R186	05/11/2015	8.22	Call	Bond Future	3,795.8100	3.7958	3,288.1700	3.2882	(13.374)	0	0	0
2015/05/18	R186	05/11/2015	8.26	Put	Bond Future	2,359.2200	2.3592	2,700.7400	2.7007	14.476	0	0	0
2015/05/18	R186	05/11/2015	8.35	Call	Bond Future	4,407.4900	4.4075	3,855.5400	3.8555	(12.523)	0	0	0
2015/05/18	R186	05/11/2015	8.45	Put	Bond Future	1,790.0600	1.7901	2,068.8000	2.0688	15.572	0	0	6,248
2015/05/18	R186	05/11/2015	9.00	Call	Bond Future	8,047.8600	8.0479	7,321.8300	7.3218	(9.021)	0	0	0
2015/05/18	R186	05/11/2015	8.25	Call	Bond Future	3,932.9800	3.9330	3,414.9200	3.4149	(13.172)	0	0	0
2015/05/18	R186	05/11/2015	8.26	Call	Bond Future	3,979.1500	3.9792	3,457.6400	3.4576	(13.106)	0	0	0
2015/05/18	R186	05/11/2015	8.22	Put	Bond Future	2,494.6300	2.4946	2,850.0200	2.8500	14.246	0	0	1,090
2015/05/18	R186	04/02/2016	7.50	Call	Bond Future	1,705.2300	1.7052	1,431.9700	1.4320	(16.025)	0	0	0
2015/05/18	R186	04/02/2016			Bond Future	8.0996	118.5407	8.2107	117.6623	1.372	0.0000	0.0000	5,512
2015/05/18	R186	04/02/2016	7.51	Call	Bond Future	1,730.1800	1.7302	1,454.0400	1.4540	(15.960)	0	0	0
2015/05/18	R186	04/02/2016	7.49	Call	Bond Future	1,681.5900	1.6816	1,411.1300	1.4111	(16.084)	0	0	0
2015/05/18	R186	04/02/2016	7.50	Put	Bond Future	6,604.0000	6.6040	7,209.0600	7.2091	9.162	0	0	0
2015/05/18	R186	04/02/2016	7.49	Put	Bond Future	6,664.3800	6.6644	7,272.2400	7.2722	9.121	0	0	0
2015/05/18	R186	04/02/2016	7.51	Put	Bond Future	6,545.0100	6.5450	7,147.1900	7.1472	9.201	0	0	0
2015/05/18	R186	05/05/2016			Bond Future	8.1265	120.6941	8.2420	119.7982	1.421	0.0000	0.0000	0
2015/05/18	R186	05/05/2016	8.34	Call	Bond Future	5,188.8900	5.1889	4,667.2400	4.6672	(10.053)	0	0	0
2015/05/18	R186	05/05/2016	8.35	Call	Bond Future	5,231.8800	5.2319	4,707.7400	4.7077	(10.018)	0	0	0
2015/05/18	R186	05/05/2016	8.33	Call	Bond Future	5,146.0700	5.1461	4,626.9200	4.6269	(10.088)	0	0	0
2015/05/18	R186	05/05/2016	8.35	Put	Bond Future	3,506.9300	3.5069	3,878.7000	3.8787	10.601	0	0	0
2015/05/18	R186	05/05/2016	7.56	Put	Bond Future	6,940.3200	6.9403	7,517.8200	7.5178	8.321	0	0	0
2015/05/18	R186	05/05/2016	8.34	Put	Bond Future	3,540.3900	3.5404	3,914.6500	3.9146	10.571	0	0	0
2015/05/18	R186	05/05/2016	7.56	Call	Bond Future	2,408.2000	2.4082	2,089.7900	2.0898	(13.222)	0	0	0
2015/05/18	R186	05/05/2016	8.33	Put	Bond Future	3,574.0800	3.5741	3,950.8400	3.9508	10.541	0	0	0
2015/05/18	R197	06/08/2015	288.00	Call	Bond Future	4,260.7700	4.2608	4,073.2100	4.0732	(4.402)	0	0	0
2015/05/18	R197	06/08/2015			Bond Future	292.2608	292.2608	292.0732	292.0732	(0.064)	0.0000	0.0000	1,046
2015/05/18	R197	06/08/2015	288.01	Call	Bond Future	4,250.7700	4.2508	4,063.2100	4.0632	(4.412)	0	0	0
2015/05/18	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R197	06/08/2015	287.99	Call	Bond Future	4,270.7700	4.2708	4,083.2100	4.0832	(4.392)	0	0	0
2015/05/18	R197	05/11/2015	295.00	Call	Bond Future	2,064.3100	2.0643	1,863.1600	1.8632	(9.744)	0	0	0
2015/05/18	R197	05/11/2015			Bond Future	297.0643	297.0643	296.8632	296.8632	(0.068)	0.0000	0.0000	0
2015/05/18	R197	05/11/2015	294.99	Call	Bond Future	2,074.3100	2.0743	1,873.1600	1.8732	(9.697)	0	0	0
2015/05/18	R197	05/11/2015	295.01	Call	Bond Future	2,054.3100	2.0543	1,853.1600	1.8532	(9.792)	0	0	0
2015/05/18	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R202	06/08/2015			Bond Future	243.5502	243.5502	242.8663	242.8663	(0.281)	0.0000	0.0000	54,213
2015/05/18	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	R202	06/08/2015	240.01	Call	Bond Future	3,540.2100	3.5402	2,856.3000	2.8563	(19.318)	0	0	0
2015/05/18	R202	06/08/2015	239.99	Call	Bond Future	3,560.2100	3.5602	2,876.3000	2.8763	(19.210)	0	0	0
2015/05/18	R202	06/08/2015	240.00	Call	Bond Future	3,550.2100	3.5502	2,866.3000	2.8663	(19.264)	0	0	0
2015/05/18	R202	05/11/2015			Bond Future	247.5529	247.5529	246.8490	246.8490	(0.284)	0.0000	0.0000	0
2015/05/18	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R202	05/11/2015	245.99	Call	Bond Future	1,562.9500	1.5629	859.0500	0.8591	(45.037)	0	0	0
2015/05/18	R202	05/11/2015	246.00	Call	Bond Future	1,552.9500	1.5529	849.0500	0.8491	(45.327)	0	0	0
2015/05/18	R202	05/11/2015	246.01	Call	Bond Future	1,542.9500	1.5429	839.0500	0.8391	(45.620)	0	0	0
2015/05/18	R203	06/08/2015	6.74	Call	Bond Future	266.1000	0.2661	186.1900	0.1862	(30.030)	0	0	0
2015/05/18	R203	06/08/2015	6.75	Put	Bond Future	734.1600	0.7342	890.4100	0.8904	21.283	0	0	0
2015/05/18	R203	06/08/2015	7.84	Call	Bond Future	1,697.3600	1.6974	1,480.5400	1.4805	(12.774)	0	0	0
2015/05/18	R203	06/08/2015			Bond Future	6.9862	105.7732	7.1084	105.5356	1.750	0.0000	0.0000	15,971
2015/05/18	R203	06/08/2015	6.75	Call	Bond Future	272.9800	0.2730	191.5800	0.1916	(29.819)	0	0	0
2015/05/18	R203	06/08/2015	6.76	Call	Bond Future	279.9800	0.2800	197.0900	0.1971	(29.606)	0	0	0
2015/05/18	R203	06/08/2015	6.74	Put	Bond Future	746.8700	0.7469	904.6100	0.9046	21.120	0	0	0
2015/05/18	R203	06/08/2015	7.84	Put	Bond Future	52.1900	0.0522	73.0200	0.0730	39.912	0	0	5,000
2015/05/18	R203	06/08/2015	6.76	Put	Bond Future	721.5800	0.7216	876.3400	0.8763	21.447	0	0	0
2015/05/18	R203	05/11/2015	5.99	Call	Bond Future	67.0100	0.0670	43.9900	0.0440	(34.353)	0	0	0
2015/05/18	R203	05/11/2015	6.00	Put	Bond Future	1,856.7500	1.8568	2,078.4800	2.0785	11.942	0	0	0
2015/05/18	R203	05/11/2015			Bond Future	7.0223	103.3456	7.1644	103.1004	2.023	0.0000	0.0000	0
2015/05/18	R203	05/11/2015	6.00	Call	Bond Future	68.7800	0.0688	45.2500	0.0453	(34.211)	0	0	0
2015/05/18	R203	05/11/2015	6.01	Call	Bond Future	70.6000	0.0706	46.5300	0.0465	(34.093)	0	0	0
2015/05/18	R203	05/11/2015	5.99	Put	Bond Future	1,872.6700	1.8727	2,094.9100	2.0949	11.868	0	0	0
2015/05/18	R203	05/11/2015	6.01	Put	Bond Future	1,840.8800	1.8409	2,062.0700	2.0621	12.015	0	0	0
2015/05/18	R203	04/02/2016	7.26	Put	Bond Future	403.7300	0.4037	510.7300	0.5107	26.503	0	0	0
2015/05/18	R203	04/02/2016	7.25	Put	Bond Future	409.5500	0.4095	517.6300	0.5176	26.390	0	0	0
2015/05/18	R203	04/02/2016			Bond Future	7.0456	105.1093	7.2120	104.8594	2.361	0.0000	0.0000	0
2015/05/18	R203	04/02/2016	7.26	Call	Bond Future	725.6300	0.7256	582.7200	0.5827	(19.695)	0	0	0
2015/05/18	R203	04/02/2016	7.24	Call	Bond Future	707.3800	0.7074	566.6100	0.5666	(19.900)	0	0	0
2015/05/18	R203	04/02/2016	7.25	Call	Bond Future	716.4700	0.7165	574.6400	0.5746	(19.796)	0	0	0
2015/05/18	R203	04/02/2016	7.24	Put	Bond Future	415.4500	0.4155	524.5900	0.5246	26.270	0	0	0
2015/05/18	R204	06/08/2015	7.74	Call	Bond Future	1,664.4100	1.6644	1,410.2600	1.4103	(15.270)	0	0	0
2015/05/18	R204	06/08/2015	7.75	Put	Bond Future	206.3800	0.2064	268.2700	0.2683	29.988	0	0	0
2015/05/18	R204	06/08/2015			Bond Future	7.2476	103.3296	7.3545	103.0122	1.475	0.0000	0.0000	11,910
2015/05/18	R204	06/08/2015	8.41	Call	Bond Future	3,412.6500	3.4126	3,104.6000	3.1046	(9.027)	0	0	0
2015/05/18	R204	06/08/2015	7.74	Put	Bond Future	212.0800	0.2121	275.4000	0.2754	29.857	0	0	0
2015/05/18	R204	06/08/2015	7.76	Put	Bond Future	200.6700	0.2007	261.1500	0.2611	30.139	0	0	0
2015/05/18	R204	06/08/2015	8.41	Put	Bond Future	24.7800	0.0248	34.2000	0.0342	38.015	0	0	699
2015/05/18	R204	06/08/2015	7.75	Call	Bond Future	1,687.9400	1.6879	1,432.3600	1.4324	(15.142)	0	0	0
2015/05/18	R204	06/08/2015	7.76	Call	Bond Future	1,711.4500	1.7115	1,454.4600	1.4545	(15.016)	0	0	0
2015/05/18	R204	05/11/2015			Bond Future	7.2930	105.0285	7.4109	104.7021	1.616	0.0000	0.0000	0
2015/05/18	R204	05/11/2015	6.25	Call	Bond Future	126.7700	0.1268	91.1300	0.0911	(28.114)	0	0	0
2015/05/18	R204	05/11/2015	6.24	Put	Bond Future	3,097.4600	3.0975	3,388.9300	3.3889	9.410	0	0	0
2015/05/18	R204	05/11/2015	6.26	Put	Bond Future	3,046.1600	3.0462	3,336.1800	3.3362	9.521	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	R204	05/11/2015	6.25	Put	Bond Future	3,071.7800	3.0718	3,362.5300	3.3625	9.465	0	0	0
2015/05/18	R204	05/11/2015	6.26	Call	Bond Future	129.8900	0.1299	93.5200	0.0935	(28.001)	0	0	0
2015/05/18	R204	05/11/2015	6.24	Call	Bond Future	123.7100	0.1237	88.7900	0.0888	(28.227)	0	0	0
2015/05/18	R204	04/02/2016	7.50	Call	Bond Future	1,258.7600	1.2588	1,071.1100	1.0711	(14.908)	0	0	0
2015/05/18	R204	04/02/2016			Bond Future	7.3292	102.7834	7.4588	102.4510	1.768	0.0000	0.0000	0
2015/05/18	R204	04/02/2016	7.51	Call	Bond Future	1,273.8800	1.2739	1,084.9300	1.0849	(14.833)	0	0	0
2015/05/18	R204	04/02/2016	7.49	Put	Bond Future	831.7900	0.8318	977.8600	0.9779	17.561	0	0	0
2015/05/18	R204	04/02/2016	7.51	Put	Bond Future	810.4600	0.8105	953.9300	0.9539	17.702	0	0	0
2015/05/18	R204	04/02/2016	7.49	Call	Bond Future	1,244.0900	1.2441	1,057.7400	1.0577	(14.979)	0	0	0
2015/05/18	R204	04/02/2016	7.50	Put	Bond Future	820.9000	0.8209	965.6700	0.9657	17.636	0	0	0
2015/05/18	R207	06/08/2015	7.76	Call	Bond Future	1,515.5200	1.5155	1,247.9000	1.2479	(17.659)	0	0	0
2015/05/18	R207	06/08/2015			Bond Future	7.4767	99.7025	7.5819	99.3149	1.408	0.0000	0.0000	34,046
2015/05/18	R207	06/08/2015	7.74	Call	Bond Future	1,466.0200	1.4660	1,202.9000	1.2029	(17.948)	0	0	0
2015/05/18	R207	06/08/2015	7.75	Call	Bond Future	1,490.5900	1.4906	1,225.2000	1.2252	(17.804)	0	0	0
2015/05/18	R207	06/08/2015	7.46	Call	Bond Future	865.4600	0.8655	671.5000	0.6715	(22.411)	0	0	70
2015/05/18	R207	06/08/2015	7.74	Put	Bond Future	499.9200	0.4999	624.3900	0.6244	24.898	0	0	0
2015/05/18	R207	06/08/2015	7.46	Put	Bond Future	927.0100	0.9270	1,120.6400	1.1206	20.888	0	0	0
2015/05/18	R207	06/08/2015	7.76	Put	Bond Future	476.5100	0.4765	596.4800	0.5965	25.177	0	0	0
2015/05/18	R207	06/08/2015	7.75	Put	Bond Future	488.0200	0.4880	610.2200	0.6102	25.040	0	0	0
2015/05/18	R207	05/11/2015	7.76	Call	Bond Future	1,728.2500	1.7282	1,485.2300	1.4852	(14.062)	0	0	0
2015/05/18	R207	05/11/2015			Bond Future	7.5240	101.3422	7.6375	100.9447	1.509	0.0000	0.0000	0
2015/05/18	R207	05/11/2015	7.74	Call	Bond Future	1,686.0300	1.6860	1,446.3600	1.4464	(14.215)	0	0	0
2015/05/18	R207	05/11/2015	7.50	Call	Bond Future	1,223.3300	1.2233	1,025.4200	1.0254	(16.178)	0	0	19
2015/05/18	R207	05/11/2015	7.75	Call	Bond Future	1,707.0700	1.7071	1,465.7200	1.4657	(14.138)	0	0	0
2015/05/18	R207	05/11/2015	7.43	Call	Bond Future	1,104.1800	1.1042	918.7700	0.9188	(16.792)	0	0	53
2015/05/18	R207	05/11/2015	7.74	Put	Bond Future	931.0900	0.9311	1,088.9600	1.0890	16.955	0	0	0
2015/05/18	R207	05/11/2015	7.76	Put	Bond Future	903.7700	0.9038	1,058.2900	1.0583	17.097	0	0	0
2015/05/18	R207	05/11/2015	7.43	Put	Bond Future	1,434.8200	1.4348	1,646.9500	1.6469	14.784	0	0	0
2015/05/18	R207	05/11/2015	7.75	Put	Bond Future	917.3500	0.9173	1,073.5400	1.0735	17.026	0	0	0
2015/05/18	R207	05/11/2015	7.50	Put	Bond Future	1,307.5700	1.3076	1,507.2000	1.5072	15.267	0	0	0
2015/05/18	R207	04/02/2016	7.49	Put	Bond Future	1,535.5600	1.5356	1,748.3200	1.7483	13.856	0	0	0
2015/05/18	R207	04/02/2016	7.27	Put	Bond Future	1,946.7100	1.9467	2,193.4000	2.1934	12.672	0	0	0
2015/05/18	R207	04/02/2016			Bond Future	7.5669	99.4294	7.6889	99.0246	1.613	0.0000	0.0000	0
2015/05/18	R207	04/02/2016	7.51	Put	Bond Future	1,501.4100	1.5014	1,711.0700	1.7111	13.964	0	0	0
2015/05/18	R207	04/02/2016	7.27	Call	Bond Future	953.1500	0.9531	795.0400	0.7950	(16.588)	0	0	43
2015/05/18	R207	04/02/2016	7.50	Call	Bond Future	1,295.5100	1.2955	1,101.9300	1.1019	(14.942)	0	0	19
2015/05/18	R207	04/02/2016	7.51	Call	Bond Future	1,311.8500	1.3119	1,116.7100	1.1167	(14.875)	0	0	0
2015/05/18	R207	04/02/2016	7.49	Call	Bond Future	1,279.3000	1.2793	1,087.2600	1.0873	(15.011)	0	0	0
2015/05/18	R207	04/02/2016	7.50	Put	Bond Future	1,518.4100	1.5184	1,729.6300	1.7296	13.911	0	0	0
2015/05/18	R207	05/05/2016	7.86	Put	Bond Future	1,282.1200	1.2821	1,452.9900	1.4530	13.327	0	0	0
2015/05/18	R207	05/05/2016			Bond Future	7.5851	101.2356	7.7171	100.8220	1.740	0.0000	0.0000	0
2015/05/18	R207	05/05/2016	7.85	Put	Bond Future	1,294.6700	1.2947	1,466.7300	1.4667	13.290	0	0	0
2015/05/18	R207	05/05/2016	7.56	Put	Bond Future	1,700.4200	1.7004	1,908.2100	1.9082	12.220	0	0	0
2015/05/18	R207	05/05/2016	7.84	Put	Bond Future	1,307.3100	1.3073	1,480.5700	1.4806	13.253	0	0	0
2015/05/18	R207	05/05/2016	7.56	Call	Bond Future	1,621.3700	1.6214	1,415.5700	1.4156	(12.693)	0	0	43
2015/05/18	R207	05/05/2016	7.85	Call	Bond Future	2,122.5600	2.1226	1,881.0300	1.8810	(11.379)	0	0	0
2015/05/18	R207	05/05/2016	7.86	Call	Bond Future	2,141.1000	2.1411	1,898.3800	1.8984	(11.336)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	R207	05/05/2016	7.84	Call	Bond Future	2,104.0900	2.1041	1,863.7600	1.8638	(11.422)	0	0	0
2015/05/18	R208	06/08/2015			Bond Future	7.6120	98.5686	7.7162	98.1106	1.369	0.0000	0.0000	38,758
2015/05/18	R208	06/08/2015	8.00	Call	Bond Future	2,139.3300	2.1393	1,797.0100	1.7970	(16.001)	0	0	0
2015/05/18	R208	06/08/2015	8.01	Call	Bond Future	2,171.4000	2.1714	1,826.7700	1.8268	(15.871)	0	0	0
2015/05/18	R208	06/08/2015	8.85	Call	Bond Future	5,307.5600	5.3076	4,861.5600	4.8616	(8.403)	0	0	0
2015/05/18	R208	06/08/2015	7.99	Call	Bond Future	2,107.7500	2.1078	1,767.7900	1.7678	(16.129)	0	0	0
2015/05/18	R208	06/08/2015	8.01	Put	Bond Future	436.6400	0.4366	549.9900	0.5500	25.960	0	0	0
2015/05/18	R208	06/08/2015	8.00	Put	Bond Future	447.6800	0.4477	563.3400	0.5633	25.835	0	0	0
2015/05/18	R208	06/08/2015	7.99	Put	Bond Future	459.2500	0.4592	577.2700	0.5773	25.698	0	0	0
2015/05/18	R208	06/08/2015	8.85	Put	Bond Future	34.7900	0.0348	46.7700	0.0468	34.435	0	0	198
2015/05/18	R208	05/11/2015			Bond Future	7.6600	96.7890	7.7708	96.3200	1.447	0.0000	0.0000	0
2015/05/18	R208	05/11/2015	8.48	Call	Bond Future	3,829.3000	3.8293	3,446.1600	3.4462	(10.005)	0	0	0
2015/05/18	R208	05/11/2015	7.74	Put	Bond Future	1,379.3900	1.3794	1,591.7600	1.5918	15.396	0	0	0
2015/05/18	R208	05/11/2015	7.75	Call	Bond Future	1,741.2200	1.7412	1,482.6100	1.4826	(14.852)	0	0	0
2015/05/18	R208	05/11/2015	7.76	Call	Bond Future	1,764.2800	1.7643	1,503.6200	1.5036	(14.774)	0	0	0
2015/05/18	R208	05/11/2015	8.48	Put	Bond Future	424.4500	0.4245	510.2500	0.5102	20.214	0	0	2,200
2015/05/18	R208	05/11/2015	7.74	Call	Bond Future	1,718.3400	1.7183	1,461.7700	1.4618	(14.931)	0	0	0
2015/05/18	R208	05/11/2015	7.76	Put	Bond Future	1,340.8700	1.3409	1,549.1500	1.5491	15.533	0	0	0
2015/05/18	R208	05/11/2015	7.75	Put	Bond Future	1,360.0300	1.3600	1,570.3600	1.5704	15.465	0	0	0
2015/05/18	R208	04/02/2016			Bond Future	7.7026	98.4407	7.8200	97.9633	1.524	0.0000	0.0000	0
2015/05/18	R208	04/02/2016	7.74	Put	Bond Future	1,736.3300	1.7363	1,964.0100	1.9640	13.113	0	0	0
2015/05/18	R208	04/02/2016	7.76	Put	Bond Future	1,697.6100	1.6976	1,921.8600	1.9219	13.210	0	0	0
2015/05/18	R208	04/02/2016	7.75	Put	Bond Future	1,716.8900	1.7169	1,942.8500	1.9428	13.161	0	0	0
2015/05/18	R208	04/02/2016	7.76	Call	Bond Future	1,931.2600	1.9313	1,678.1500	1.6781	(13.106)	0	0	0
2015/05/18	R208	04/02/2016	7.74	Call	Bond Future	1,888.6100	1.8886	1,638.9300	1.6389	(13.220)	0	0	0
2015/05/18	R208	04/02/2016	7.75	Call	Bond Future	1,909.8700	1.9099	1,658.4700	1.6585	(13.163)	0	0	0
2015/05/18	R209	06/08/2015	8.99	Put	Bond Future	975.0000	0.9750	1,167.7700	1.1678	19.771	0	0	0
2015/05/18	R209	06/08/2015			Bond Future	8.5973	79.7794	8.6941	79.0188	1.125	0.0000	0.0000	25,841
2015/05/18	R209	06/08/2015	9.01	Put	Bond Future	932.7800	0.9328	1,118.7200	1.1187	19.934	0	0	0
2015/05/18	R209	06/08/2015	9.90	Call	Bond Future	9,451.1400	9.4511	8,714.7500	8.7148	(7.792)	0	0	0
2015/05/18	R209	06/08/2015	9.00	Call	Bond Future	4,045.4000	4.0454	3,474.1300	3.4741	(14.121)	0	0	0
2015/05/18	R209	06/08/2015	9.01	Call	Bond Future	4,099.1100	4.0991	3,524.4600	3.5245	(14.019)	0	0	0
2015/05/18	R209	06/08/2015	8.99	Call	Bond Future	3,992.4600	3.9925	3,424.6400	3.4246	(14.222)	0	0	0
2015/05/18	R209	06/08/2015	9.00	Put	Bond Future	953.4500	0.9534	1,142.7700	1.1428	19.856	0	0	0
2015/05/18	R209	06/08/2015	9.90	Put	Bond Future	97.1200	0.0971	121.3200	0.1213	24.918	0	0	2,914
2015/05/18	R209	05/11/2015	7.99	Put	Bond Future	6,611.1300	6.6111	7,169.1500	7.1691	8.441	0	0	0
2015/05/18	R209	05/11/2015			Bond Future	8.6419	77.9427	8.7416	77.1669	1.154	0.0000	0.0000	0
2015/05/18	R209	05/11/2015	8.01	Put	Bond Future	6,480.5900	6.4806	7,033.0500	7.0330	8.525	0	0	0
2015/05/18	R209	05/11/2015	7.99	Call	Bond Future	1,232.9500	1.2330	1,015.0700	1.0151	(17.671)	0	0	0
2015/05/18	R209	05/11/2015	8.00	Put	Bond Future	6,545.2200	6.5452	7,100.5000	7.1005	8.484	0	0	0
2015/05/18	R209	05/11/2015	8.00	Call	Bond Future	1,253.7100	1.2537	1,033.0900	1.0331	(17.597)	0	0	0
2015/05/18	R209	05/11/2015	8.01	Call	Bond Future	1,275.6100	1.2756	1,052.1700	1.0522	(17.516)	0	0	0
2015/05/18	R209	04/02/2016	8.74	Call	Bond Future	4,218.6100	4.2186	3,780.1100	3.7801	(10.394)	0	0	0
2015/05/18	R209	04/02/2016	8.75	Put	Bond Future	3,746.0600	3.7461	4,094.6500	4.0946	9.306	0	0	0
2015/05/18	R209	04/02/2016			Bond Future	8.6838	79.2731	8.7862	78.4836	1.179	0.0000	0.0000	0
2015/05/18	R209	04/02/2016	8.75	Call	Bond Future	4,257.9400	4.2579	3,817.0200	3.8170	(10.355)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	R209	04/02/2016	8.76	Call	Bond Future	4,297.4500	4.2975	3,854.1100	3.8541	(10.316)	0	0	0
2015/05/18	R209	04/02/2016	8.74	Put	Bond Future	3,783.7100	3.7837	4,134.7200	4.1347	9.277	0	0	0
2015/05/18	R209	04/02/2016	8.76	Put	Bond Future	3,708.7000	3.7087	4,054.8700	4.0549	9.334	0	0	0
2015/05/18	R210	06/08/2015	179.01	Call	Bond Future	2,771.0800	2.7711	2,784.6100	2.7846	0.488	0	0	0
2015/05/18	R210	06/08/2015			Bond Future	181.7811	181.7811	181.7946	181.7946	0.007	0.0000	0.0000	1,184
2015/05/18	R210	06/08/2015	178.99	Call	Bond Future	2,791.0800	2.7911	2,804.6100	2.8046	0.485	0	0	0
2015/05/18	R210	06/08/2015	179.00	Call	Bond Future	2,781.0800	2.7811	2,794.6100	2.7946	0.487	0	0	0
2015/05/18	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R210	05/11/2015			Bond Future	182.6496	182.6496	182.6568	182.6568	0.004	0.0000	0.0000	0
2015/05/18	R210	05/11/2015	182.00	Call	Bond Future	649.5700	0.6496	656.7900	0.6568	1.112	0	0	0
2015/05/18	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R210	05/11/2015	182.01	Call	Bond Future	639.5700	0.6396	646.7900	0.6468	1.129	0	0	0
2015/05/18	R210	05/11/2015	181.99	Call	Bond Future	659.5700	0.6596	666.7900	0.6668	1.095	0	0	0
2015/05/18	R211	06/08/2015			Bond Future	133.0096	133.0096	133.0274	133.0274	0.013	0.0000	0.0000	1,120
2015/05/18	R211	06/08/2015	134.99	Put	Bond Future	1,980.3800	1.9804	1,962.6100	1.9626	(0.897)	0	0	0
2015/05/18	R211	06/08/2015	135.01	Put	Bond Future	2,000.3800	2.0004	1,982.6100	1.9826	(0.888)	0	0	0
2015/05/18	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R211	06/08/2015	135.00	Put	Bond Future	1,990.3800	1.9904	1,972.6100	1.9726	(0.893)	0	0	0
2015/05/18	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R211	05/11/2015			Bond Future	135.1962	135.1962	135.2095	135.2095	0.010	0.0000	0.0000	0
2015/05/18	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R211	05/11/2015	134.99	Call	Bond Future	206.1800	0.2062	219.5000	0.2195	6.460	0	0	0
2015/05/18	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R211	05/11/2015	135.00	Call	Bond Future	196.1800	0.1962	209.5000	0.2095	6.790	0	0	0
2015/05/18	R211	05/11/2015	135.01	Call	Bond Future	186.1800	0.1862	199.5000	0.1995	7.154	0	0	0
2015/05/18	R212	06/08/2015	141.01	Put	Bond Future	806.0100	0.8060	1,012.4800	1.0125	25.616	0	0	0
2015/05/18	R212	06/08/2015			Bond Future	140.2040	140.2040	139.9975	139.9975	(0.147)	0.0000	0.0000	1,113
2015/05/18	R212	06/08/2015	141.00	Put	Bond Future	796.0100	0.7960	1,002.4800	1.0025	25.938	0	0	0
2015/05/18	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R212	06/08/2015	140.99	Put	Bond Future	786.0100	0.7860	992.4800	0.9925	26.268	0	0	0
2015/05/18	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R212	05/11/2015			Bond Future	142.5088	142.5088	142.2940	142.2940	(0.151)	0.0000	0.0000	0
2015/05/18	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R212	05/11/2015	145.99	Put	Bond Future	3,481.2000	3.4812	3,695.9700	3.6960	6.169	0	0	0
2015/05/18	R212	05/11/2015	146.01	Put	Bond Future	3,501.2000	3.5012	3,715.9700	3.7160	6.134	0	0	0
2015/05/18	R212	05/11/2015	146.00	Put	Bond Future	3,491.2000	3.4912	3,705.9700	3.7060	6.152	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	R213	06/08/2015			Bond Future	8.4863	90.4263	8.5833	89.6775	1.143	0.0000	0.0000	18,397
2015/05/18	R213	06/08/2015	8.49	Put	Bond Future	2,102.2000	2.1022	2,449.2900	2.4493	16.511	0	0	0
2015/05/18	R213	06/08/2015	8.51	Put	Bond Future	2,025.6000	2.0256	2,363.8100	2.3638	16.697	0	0	0
2015/05/18	R213	06/08/2015	8.49	Call	Bond Future	2,130.5500	2.1306	1,728.8300	1.7288	(18.855)	0	0	0
2015/05/18	R213	06/08/2015	8.50	Put	Bond Future	2,063.5600	2.0636	2,406.2100	2.4062	16.605	0	0	0
2015/05/18	R213	06/08/2015	8.50	Call	Bond Future	2,169.5200	2.1695	1,763.3600	1.7634	(18.721)	0	0	0
2015/05/18	R213	06/08/2015	8.51	Call	Bond Future	2,209.0700	2.2091	1,798.4700	1.7985	(18.587)	0	0	0
2015/05/18	R213	05/11/2015	7.76	Call	Bond Future	955.3800	0.9554	775.6700	0.7757	(18.810)	0	0	0
2015/05/18	R213	05/11/2015			Bond Future	8.5360	88.3683	8.6362	87.6042	1.174	0.0000	0.0000	0
2015/05/18	R213	05/11/2015	7.74	Call	Bond Future	921.0900	0.9211	746.3200	0.7463	(18.974)	0	0	0
2015/05/18	R213	05/11/2015	7.75	Call	Bond Future	937.7500	0.9378	760.5600	0.7606	(18.895)	0	0	0
2015/05/18	R213	05/11/2015	7.74	Put	Bond Future	7,339.7900	7.3398	7,929.1800	7.9292	8.030	0	0	0
2015/05/18	R213	05/11/2015	7.76	Put	Bond Future	7,204.8500	7.2049	7,789.3000	7.7893	8.112	0	0	0
2015/05/18	R213	05/11/2015	7.75	Put	Bond Future	7,271.7800	7.2718	7,858.7500	7.8588	8.072	0	0	0
2015/05/18	R213	04/02/2016			Bond Future	8.5845	89.8762	8.6879	89.0986	1.204	0.0000	0.0000	0
2015/05/18	R213	04/02/2016	8.75	Call	Bond Future	4,524.2500	4.5243	4,069.6500	4.0696	(10.048)	0	0	0
2015/05/18	R213	04/02/2016	8.74	Put	Bond Future	3,317.7900	3.3178	3,643.1500	3.6431	9.807	0	0	0
2015/05/18	R213	04/02/2016	8.76	Put	Bond Future	3,250.9300	3.2509	3,571.5900	3.5716	9.864	0	0	0
2015/05/18	R213	04/02/2016	8.75	Put	Bond Future	3,283.9300	3.2839	3,606.9400	3.6069	9.836	0	0	0
2015/05/18	R213	04/02/2016	8.76	Call	Bond Future	4,565.4000	4.5654	4,108.4500	4.1085	(10.009)	0	0	0
2015/05/18	R213	04/02/2016	8.74	Call	Bond Future	4,483.8700	4.4839	4,031.6200	4.0316	(10.086)	0	0	0
2015/05/18	R214	06/08/2015	8.76	Put	Bond Future	1,829.7800	1.8298	2,144.5000	2.1445	17.200	0	0	0
2015/05/18	R214	06/08/2015			Bond Future	8.6349	81.0352	8.7316	80.2283	1.120	0.0000	0.0000	20,806
2015/05/18	R214	06/08/2015	8.75	Put	Bond Future	1,865.7500	1.8657	2,184.9900	2.1850	17.111	0	0	0
2015/05/18	R214	06/08/2015	8.74	Call	Bond Future	2,778.3900	2.7784	2,295.2000	2.2952	(17.391)	0	0	0
2015/05/18	R214	06/08/2015	8.75	Call	Bond Future	2,824.4200	2.8244	2,336.6800	2.3367	(17.269)	0	0	0
2015/05/18	R214	06/08/2015	8.76	Call	Bond Future	2,870.8300	2.8708	2,378.5700	2.3786	(17.147)	0	0	0
2015/05/18	R214	06/08/2015	8.74	Put	Bond Future	1,902.2300	1.9022	2,226.0200	2.2260	17.022	0	0	0
2015/05/18	R214	05/11/2015			Bond Future	8.6791	79.0762	8.7787	78.2531	1.148	0.0000	0.0000	0
2015/05/18	R214	05/11/2015	7.99	Put	Bond Future	7,335.1700	7.3352	7,937.4700	7.9375	8.211	0	0	0
2015/05/18	R214	05/11/2015	8.00	Put	Bond Future	7,262.4600	7.2625	7,861.8900	7.8619	8.254	0	0	0
2015/05/18	R214	05/11/2015	8.01	Put	Bond Future	7,191.0700	7.1911	7,787.5500	7.7875	8.295	0	0	0
2015/05/18	R214	05/11/2015	7.99	Call	Bond Future	1,231.4700	1.2315	1,010.7200	1.0107	(17.926)	0	0	0
2015/05/18	R214	05/11/2015	8.00	Call	Bond Future	1,252.7400	1.2527	1,029.1200	1.0291	(17.850)	0	0	0
2015/05/18	R214	05/11/2015	8.01	Call	Bond Future	1,275.1600	1.2752	1,048.5900	1.0486	(17.768)	0	0	0
2015/05/18	R214	04/02/2016			Bond Future	8.7222	80.4255	8.8245	79.5881	1.173	0.0000	0.0000	4,320
2015/05/18	R214	04/02/2016	7.99	Put	Bond Future	8,304.8900	8.3049	8,883.9800	8.8840	6.973	0	0	0
2015/05/18	R214	04/02/2016	8.00	Call	Bond Future	1,880.4000	1.8804	1,619.5500	1.6196	(13.872)	0	0	0
2015/05/18	R214	04/02/2016	8.01	Call	Bond Future	1,905.8700	1.9059	1,642.4800	1.6425	(13.820)	0	0	0
2015/05/18	R214	04/02/2016	7.99	Call	Bond Future	1,856.3200	1.8563	1,597.9400	1.5979	(13.919)	0	0	0
2015/05/18	R214	04/02/2016	8.01	Put	Bond Future	8,167.1100	8.1671	8,741.1900	8.7412	7.029	0	0	0
2015/05/18	R214	04/02/2016	8.00	Put	Bond Future	8,235.2200	8.2352	8,811.8400	8.8118	7.002	0	0	0
2015/05/18	R248	06/08/2015	8.76	Call	Bond Future	631.9100	0.6319	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	R248	06/08/2015			Bond Future	8.7013	104.4393	8.7981	103.4007	1.113	0.0000	0.0000	35,237
2015/05/18	R248	06/08/2015	8.74	Call	Bond Future	417.3900	0.4174	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/18	R248	06/08/2015	8.75	Call	Bond Future	524.7500	0.5248	0.0000	0.0000	(100.000)	0	0	0
2015/05/18	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	621.1700	0.6212	100.000	0	0	0
2015/05/18	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	406.6500	0.4066	100.000	0	0	0
2015/05/18	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	513.8100	0.5138	100.000	0	0	0
2015/05/18	R248	05/11/2015	8.01	Put	Bond Future	8,477.7300	8.4777	9,537.0000	9.5370	12.495	0	0	0
2015/05/18	R248	05/11/2015			Bond Future	8.7470	101.7257	8.8468	100.6664	1.140	0.0000	0.0000	0
2015/05/18	R248	05/11/2015	8.00	Put	Bond Future	8,601.1900	8.6012	9,660.4600	9.6605	12.315	0	0	0
2015/05/18	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R248	05/11/2015	7.99	Put	Bond Future	8,724.9000	8.7249	9,784.1700	9.7842	12.141	0	0	0
2015/05/18	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R248	04/02/2016			Bond Future	8.7918	103.4616	8.8943	102.3838	1.166	0.0000	0.0000	0
2015/05/18	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/18	R248	04/02/2016	8.99	Call	Bond Future	2,065.2000	2.0652	987.4000	0.9874	(52.189)	0	0	0
2015/05/18	R248	04/02/2016	9.00	Call	Bond Future	2,167.4100	2.1674	1,089.6100	1.0896	(49.728)	0	0	0
2015/05/18	R248	04/02/2016	9.01	Call	Bond Future	2,269.4300	2.2694	1,191.6300	1.1916	(47.492)	0	0	0

Total

466053